

**Herfindahl indices for OTC interest rate derivatives contracts between reporters<sup>1</sup>**

Period / Currency - Instrument	Canadian dollar			Swiss franc			Euro			Sterling			Japanese yen			Swedish krona			US dollar		
	Forward rate agreements	Interest rate swaps	Options																		
Jun-1998	972	740	1,193	1,231	551	1,110	...	...	...	673	414	866	832	494	489	1,021	610	816	653	454	722
Dec-1998	983	671	1,041	1,194	530	1,458	...	...	...	862	400	678	869	460	521	897	591	876	631	421	896
Jun-1999	1,008	772	1,436	1,176	776	1,044	744	595	591	982	408	1,145	894	501	546	819	563	786	692	537	873
Dec-1999	1,707	834	1,341	1,480	701	1,371	961	549	583	736	456	928	973	568	795	862	617	859	757	508	822
Jun-2000	1,594	876	1,212	1,505	724	1,495	956	543	584	666	427	886	1,073	600	822	964	607	969	932	533	858
Dec-2000	1,876	910	1,622	1,256	708	1,186	1,071	530	619	788	468	795	1,386	629	876	939	662	900	894	562	931
Jun-2001	1,365	818	1,558	1,211	705	1,350	954	506	618	769	458	826	2,319	691	803	1,279	601	857	934	577	832
Dec-2001	2,266	1,008	1,474	1,270	822	1,041	727	571	642	697	490	828	2,194	801	1,381	979	623	898	1,046	784	1,111
Jun-2002	1,992	949	1,720	1,262	854	1,220	540	503	636	647	497	786	2,095	866	1,665	962	530	1,143	1,070	719	1,239
Dec-2002	2,325	893	2,426	1,594	890	1,441	547	505	558	648	550	685	2,316	895	1,749	938	570	1,148	1,440	757	1,144
Jun-2003	2,000	974	2,695	1,606	835	1,487	555	474	600	576	522	670	2,379	935	1,423	970	569	1,101	1,142	757	991
Dec-2003	1,814	1,018	2,811	1,475	833	1,347	540	478	575	746	547	661	1,803	894	1,383	1,211	602	1,232	978	751	899
Jun-2004	2,118	1,008	2,722	1,348	800	1,691	506	474	605	1,012	723	721	1,463	843	1,158	1,125	651	1,111	791	678	820
Dec-2004	2,218	1,045	3,135	1,401	815	1,634	576	470	649	939	691	845	2,291	792	855	996	664	1,098	625	716	770
Jun-2005	1,815	938	2,333	1,244	932	1,223	661	483	556	977	695	842	3,163	749	871	902	641	1,036	604	682	783
Dec-2005	1,979	978	2,659	1,710	1,043	1,214	679	496	547	1,180	751	870	3,447	706	903	769	650	1,265	703	729	807
Jun-2006	1,698	996	2,686	1,813	1,169	1,296	707	515	557	1,090	756	908	3,841	661	881	771	658	1,830	782	695	979
Dec-2006	1,687	1,007	2,738	2,321	1,229	1,034	819	514	577	1,024	702	890	3,662	646	842	892	654	1,350	884	683	880
Jun-2007	1,246	952	2,342	2,086	1,217	901	701	512	616	936	729	801	2,354	705	972	918	676	1,504	825	672	889
Dec-2007	1,088	945	2,578	2,183	1,176	935	637	542	669	1,003	799	832	2,853	731	814	1,131	744	2,278	916	694	767
Jun-2008	1,315	978	2,641	1,868	1,470	844	642	566	665	1,177	944	813	2,279	748	1,063	1,193	785	1,721	952	764	925
Dec-2008	1,126	1,050	2,851	1,998	1,420	929	654	703	720	1,738	1,646	857	2,411	726	993	1,151	941	1,280	1,069	917	1,076
Jun-2009	1,256	1,109	3,202	2,026	1,483	1,097	608	590	670	1,396	1,131	929	2,359	678	947	1,142	974	1,193	1,041	811	998
Dec-2009	1,088	1,076	2,508	2,199	1,518	1,022	630	523	690	1,149	1,040	1,045	1,810	594	946	1,070	1,074	1,316	1,098	775	993
Jun-2010	1,488	1,051	2,451	2,189	1,681	1,045	660	524	699	1,310	859	1,184	1,417	559	1,056	1,075	1,200	1,545	1,043	723	987
Dec-2010	1,257	1,017	2,229	2,522	1,630	964	591	529	652	956	857	999	1,056	538	1,053	862	1,140	1,982	1,153	803	837
Jun-2011	1,278	974	1,930	1,950	1,548	1,169	599	481	646	954	871	1,054	1,239	504	1,215	872	1,204	1,649	1,063	755	878
Dec-2011	1,508	979	2,066	1,666	1,489	1,036	550	424	655	988	815	1,025	2,144	501	1,120	880	1,289	1,641	1,054	732	867
Jun-2012	1,343	1,000	1,956	2,084	1,480	892	877	412	633	1,027	887	999	2,690	492	1,016	927	1,126	1,891	1,149	682	817

<sup>1</sup> Reporting dealers are defined as those institutions whose head office is located in one of the 13 reporting countries and which participate in the semiannual OTC derivatives market statistics; in addition, reporting dealers include all branches and subsidiaries of these entities worldwide; reporting dealers will mainly be commercial and investment banks and securities houses, including their branches and subsidiaries and other entities which are active dealers.